

GENerali Investment Unit Solution Armonie

Data raport: 31-Mai-14

Performanta	1 luna	De la 1 Ianuarie	1 an	De la lansare
Randament net	2.19%	2.75%	10.48%	61.27%
Randament brut	2.30%	3.94%	13.36%	85.98%
Randament Benchmark	1.34%	1.27%	8.48%	47.05%
Randament activ net	0.85%	1.47%	1.84%	9.67%
Randament activ brut	0.95%	2.64%	4.50%	26.48%

Scaderea maxima -26.25%

Indicatori de risc	Randament net	Randament brut
Deviatia standard lunara	1.48%	1.47%
Deviatia standard anualizata	5.13%	5.09%

Asimetria randamentelor lunare 1.10

Semi-Deviatia standard	Deviatia standard – valori sub medie	Deviatia standard - valori peste medie
Lunara	1.02%	1.07%
Anualizata	3.54%	3.72%

Potential de crestere 0.57%
Rata potentialului de crestere 0.55

Valoare la risc la o luna, 99% interval de incredere	Metoda analitica	Metoda istorica
Valoare la risc	0.56	0.41
Valoare la risc (%)	3.45%	2.53%
Pierdere asteptata	3.94%	2.88%

Rata dobanzii fara risc - medie anuala 4.99%

Rata Sharpe lunara	Randament net	Randament brut
	0.12	0.23